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(54) Title: COMPUTER AIDED RISK MANAGEMENT IN MULTIPLE-PARAMETER PHYSICAL SYSTEMS

(57) Abstract

A computer method manages risk in multiple-parameter physical systems performing interrelated activities, where at least one of such activities is risk-related in that it may have an outcome level which may fall outside of boundary limits. The method establishes a course of action for the physical systems that facilitates preventing any outcome levels for risk-related activities from falling outside of boundary limits (25). The method assumes the existence of a computational multiscenario decision-making model (17) that describes the physical systems and determines, under some set of criteria, both feasible and desirable levels of their activities. The method finds a set of satisfiable boundary limits in computer memory (45), develops in computer memory a multitude of candidate strategies (75) that satisfy these limits, describes the strategies in computer memory in formats of multidimensional outcome and regret matrices and jointly applies to such matrices multiple optimization criteria.